

## WANZHEN (ELIZABETH) HUANG

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### EDUCATION

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#### NEW YORK UNIVERSITY

New York, NY

##### The Courant Institute of Mathematical Sciences

##### M.S. in Mathematics in Finance (expected - Dec. 2022)

- **Future Coursework:** derivative pricing, factor and principal-component models, volatility modeling, Brownian motion, PDEs, object-oriented programming (Java), machine learning, data structures and algorithms

#### CENTRAL UNIVERSITY OF FINANCE AND ECONOMICS

Beijing, China

##### B.S. in Mathematical Finance (Sep. 2016 - Jun. 2020)

- **Coursework:** linear algebra, statistics, stochastic processes, ODEs, Black-Scholes PDEs, econometrics, object-oriented Programming (C++)
- **Honors:** Awarded scholarship on excellent academic performance for twice

### EXPERIENCE

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#### NORTHEAST SECURITIES (Investment Bank in China)

Beijing, China

##### *Quantitative Research Intern, Asset Management Division* (Sep. 2020 - May 2021)

- Implemented Lasso and XGBoost models to forecast analyst's optimism bias, revised analyst-consensus factors based on the bias; constructed several alternative fundamental factors; Factors put into real trading in Q1 improved certain strategy's return rank from top 5% to 1%
- Leveraged XGBoost model to forecast stock returns after the announcement of financial results, constructed enhanced index strategies and backtested them in China A-share market
- Built structured multi-factor risk model based on volatility regime adjustment, Bayesian shrinkage; optimized stock/futures weight by setting style and industrial factor exposures
- Collected and graded various events to select outperformed and underperformed stocks, created event-driven stock-selection strategies and automated event-supervision system
- Established new rules for futures dominant and subdominant contracts shift

#### HUATAI SECURITIES (Investment Bank in China)

Beijing, China

##### *Quantitative Research Intern, Research Division* (Oct. 2019 - Jan. 2020)

- Constructed a Python-based framework for backtesting index strategies
- Created volatility factors and volatility + X factors, built low-volatility SmartBeta strategies on broad-based indices, which outperformed market indices with annualized excess return over 5%
- Investigated worldwide SmartBeta ETFs, finished a research report concerning volatility related SmartBeta products and strategies

#### SANJIN ASSET MANAGEMENT

Beijing, China

##### *Quantitative Research Intern, Strategy Design Team* (Jul. 2019 - Sep. 2019)

- Developed multi-factor strategies to realize quantitative stock selection in the A-share market
- Created analyst-consensus, money-flow, and patent-momentum alpha signals
- Constructed Barra style factors, implemented performance attribution analysis for strategies
- Built a factor-crowding model to measure factor volatility and drawdowns

#### WORLDQUANT ASSET MANAGEMENT

Beijing, China

##### *Part-time Research Consultant* (Mar. 2019 - Apr. 2019)

- Contributed over twenty alpha signals using price-volume, analyst-estimate, fundamental and sentiment data, two of which were put into real trading

### COMPUTATIONAL SKILLS/OTHER

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**Programming Languages:** Python, C++, Java, SQL

**Languages:** English (fluent), Mandarin (native)

**Certifications:** CFA Level II Candidate